

DECLARATION FOR PATENT APPLICATION

As a below named inventor, I hereby declare that:

My residence, post office address and citizenship are as stated below next to my name.

I believe I am the original, first and sole inventor (if only one name is listed below) or an original, first and joint inventor (if plural names are listed below) of the subject matter which is claimed and for which a patent is sought on the invention entitled System and Method for Controlling Markets During a Stop Loss Trigger, the specification of which:

- ☒ is attached hereto.
☐ was filed on _____ as Application Serial No. _____.
☐ and was amended on _____ (if applicable).

I hereby state that I have reviewed and understand the contents of the above-identified specification, including the claims, as amended by any amendment referred to above.

I acknowledge the duty to disclose information which is material to the patentability as defined in Title 37, Code of Federal Regulations, § 1.56(a).

I hereby claim foreign priority benefits under 35 U.S.C. § 119(a)-(d) or § 365(b) of any foreign application(s) for patent or inventor's certificate or § 365(a) of any PCT International application which designated at least one country other than the United States, listed below and have also identified below, by checking the box, any foreign application for patent or inventor's certificate, or PCT International application having a filing date before that of the application on which priority is claimed:

Prior Foreign Application(s)

Priority Claimed

| | | | | |
|----------|-----------|------------------------|--------------------------|--------------------------|
| _____ | _____ | _____ | <input type="checkbox"/> | <input type="checkbox"/> |
| (Number) | (Country) | (Day/Month/Year Filed) | Yes | No |

I hereby claim the benefit under 35 U.S.C. § 119(e) of any United States provisional application(s) listed below:

| | |
|--------------------------|---------------|
| _____ | _____ |
| (Application Serial No.) | (Filing Date) |

I hereby claim the benefit under 35 U.S.C. § 120 of any United States application(s), or § 365(c) of any PCT International application designating the United States, listed below and, insofar as the subject matter of each of the claims of this application is not disclosed in the prior United States or PCT International application in the manner provided by the first paragraph of 35 U.S.C. § 112, I acknowledge the duty to disclose information which is material to patentability as defined in 37 CFR § 1.56 which became available between the filing date of the prior application and the national or PCT International filing date of this application:

| | | |
|--------------------------|---------------|---------------------------------------|
| _____ | _____ | _____ |
| (Application Serial No.) | (Filing Date) | (Status-patented, pending, abandoned) |

I hereby declare that all statements made herein of my own knowledge are true and that all statements made on information and belief are believed to be true; and further that these statements were made with the knowledge that willful false statements and the like so made are punishable by fine or imprisonment, or both, under Section 1001 of Title 18 of the United States Code and that such willful false statements may jeopardize the validity of the application or any patent issued thereon.

Inventor's Signature

Full name of sole or first inventor

Residence

Citizenship

Post Office Address


James Farrell

Date:

11/12/03

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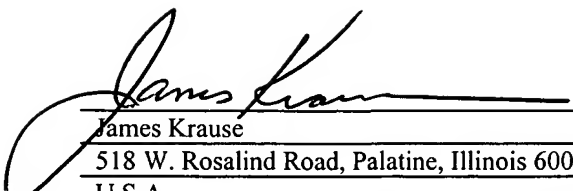
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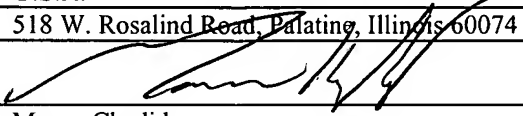
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Date: 11-11-03

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233 East Erie Street, Apt. 1706, Chicago, Illinois 60611

Date: 11/13/03

Inventor(s): James Farrell, James Krause, and Mazen ChadidTitle: System and Method for Controlling Markets During a Stop Loss Trigger**POWER OF ATTORNEY**

The specification of the above-identified patent application:

- ☒ is attached hereto
☐ was filed on _____ as application Serial No. _____

I hereby revoke all previously granted powers of attorney in the above-identified patent application and appoint the following attorneys to prosecute said patent application and to transact all business in the Patent and Trademark Office connected therewith:

| | | | |
|---------------------------|----------|-------------------------|----------|
| Henry L. Brinks | (17,013) | Meredith Martin Addy | (37,883) |
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| Melvin F. Jager | (22,131) | Andrew D. Stover | (38,629) |
| Raymond W. Green | (24,587) | Mark H. Remus | (40,141) |
| Allan J. Sternstein | (27,396) | Tadashi Horie | (40,437) |
| Gary M. Ropski | (28,257) | Richard K. Clark | (40,560) |
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| Joel W. Benson | (29,002) | Jason C. White | (42,223) |
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| James P. Naughton | (30,665) | James A. Collins | (43,557) |
| James R. Sobieraj | (30,805) | John Murray | (44,251) |
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| Jeffery M. Duncan | (31,609) | Vincent J. Gnoffo | (44,714) |
| Thomas J. Filarski | (31,612) | Timothy P. Lucier | (44,882) |
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| Timothy Q. Delaney | (33,674) | Paul Barenie | (46,537) |
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| Ralph J. Gabric | (34,167) | Anastasia Heffner | (47,638) |
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| Janet A. Pioli | (35,323) | Sujatha Subramaniam | (48,739) |
| Robert S. Mallin | (35,596) | Christopher A. Harkins | (48,775) |
| Katherine L. Tabor | (36,026) | Mark D. Weis | (48,826) |
| Dominic P. Zanfardino | (36,068) | Jonathan M.B. Blanchard | (48,927) |
| K. Shannon Mrksich, Ph.D. | (36,675) | | |
| Michael P. Chu | (37,112) | | |
| John G. Rauch | (37,218) | | |
| Kent E. Genin | (37,834) | | |

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The undersigned hereby authorizes the U.S. attorneys named herein to accept and follow instructions from James A. Collins as to any action to be taken in the Patent and Trademark Office regarding this application without direct communication between the U.S. attorney and the undersigned. In the event of a change in the persons from whom instructions may be taken, the U.S. attorneys named herein will be so notified by the undersigned.

Chicago Mercantile Exchange, a Delaware Corporation, certifies that it is the assignee of the entire right, title and interest in the patent application identified above by virtue of either:

- ☒ An assignment from the inventor(s) of the patent application identified above, a copy of which is attached hereto.
OR
- ☐ An assignment from the inventor(s) of the patent application identified above. The assignment was recorded in the Patent and Trademark Office at Reel _____, frame _____.
OR
- ☐ A chain of title from the inventor(s), of the patent application identified above, to the current assignee as shown below:
1. From _____ To: _____
The document was recorded in the Patent and Trademark Office at Reel _____, frame _____, or a copy thereof is attached.
 2. From _____ To: _____
The document was recorded in the Patent and Trademark Office at Reel _____, frame _____, or a copy thereof is attached.
- ☐ Additional documents in the chain of title are listed on a supplemental sheet.

The undersigned has reviewed the assignment or all the documents in the chain of title of the patent application identified above and, to the best of undersigned's knowledge and belief, title is in the assignee identified above.

The undersigned (whose title is supplied below) is empowered to act on behalf of the assignee.

I hereby declare that all statements made herein of my own knowledge are true, and that all statements made on information and belief are believed to be true; and further, that these statements are made with the knowledge that willful false statements, and the like so made, are punishable by fine or imprisonment, or both, under Section 1001, Title 18 of the United States Code, and that such willful false statements may jeopardize the validity of the application or any patent issuing thereon.

Signature  Date: 11-11-03
Name: Matthew J. Kelly
Title: Chief Intellectual Property Counsel